Contents

List of Figures			xiii		
Lis	List of Tables				
Pre	face			xix	
1. A Brief Discussion on Optimization					
	1.1	Introd	luction to Process Optimization	1	
	1.2	Staten	nent of an Optimization Problem	2	
	1.3	Classif	fication of Optimization Problems	3	
	1.4	Salien	t Feature of Optimization	8	
	1.5	Applic	cations of Optimization in Chemical Engineering	9	
	1.6	Comp	outer Application for Optimization Problems	10	
Sur	nmary			10	
Rei	view Qu	estions		10	
References				11	
2.	Form	ulation	of Optimization Problems in Chemical and Biochemical Engineering		
	2.1	Introd	luction	12	
	2.2	Formu	Formulation of Optimization Problem		
	2.3	Fluid Flow System		13	
		2.3.1	Optimization of liquid storage tank	13	
		2.3.2	Optimization of pump configurations	14	
	2.4	Systen	ns with Chemical Reaction	17	
		2.4.1	Optimization of product concentration during chain reaction	18	
		2.4.2	Optimization of gluconic acid production	20	
	2.5	Optimization of Heat Transport System		21	
		2.5.1	Calculation of optimum insulation thickness	21	
		2.5.2	Optimization of simple heat exchanger network	24	
		2.5.3	Maximum temperature for two rotating cylinders	26	
	2.6	Calcul	lation of Optimum Cost of an Alloy using LP Problem	28	

viii • Contents

	2.7	Optim	nization of Biological Wastewater Treatment Plant	30	
	2.8	Calcul	31		
	2.9	Deterr	mination of Chemical Equilibrium	33	
Summary				35	
Ехе	rcise			35	
Ref	erences			39	
3.	Singl	e Variable Unconstrained Optimization Methods			
	3.1	Introd	luction	40	
	3.2	Optimization of Single Variable Function			
		3.2.1	Criteria for optimization	41	
		3.2.2	Classification of unconstrained minimization methods	47	
	3.3	Direct	Search Methods	48	
		3.3.1	Finding a bracket for a minimum	48	
		3.3.2	Unrestricted search method	49	
		3.3.3	Exhaustive search	51	
		3.3.4	Dichotomous search	53	
		3.3.5	Interval halving method	56	
		3.3.6	Fibonacci method	59	
		3.3.7	Golden section method	62	
	3.4	Direct	Root Methods	64	
		3.4.1	Newton method	65	
		3.4.2	Quasi-Newton method	66	
		3.4.3	Secant method	67	
	3.5	Polynomial Approximation Methods		68	
		3.5.1	Quadratic interpolation	69	
		3.5.2	Cubic interpolation	70	
Sur	nmary			72	
Ехе	rcise			72	
References			73		
4.	Trust	-Region	n Methods		
	4.1	Introduction		74	
	4.2	Basic 7	Trust-Region Method	75	
		4.2.1	Problem statement	75	
		4.2.2	Trust-Region radius	76	
		4.2.3	Trust-Region subproblem	78	
		4.2.4		78	

				Contents • IX
	4.3	Trust-	Region Methods for Unconstrained Optimization	79
	4.4	Trust-	Region Methods for Constrained Optimization	80
	4.5	Comb	ining with Other Techniques	82
	4.6	Termi	nation Criteria	83
	4.7	Comp	arison of Trust-Region and Line-Search	83
Sun	nmary			84
Ехе	rcise			84
Refe	rences			84
5.	Optin	nizatio	n of Unconstrained Multivariable Functions	
	5.1	Introd	86	
	5.2	Formulation of Unconstrained Optimization		
	5.3	Direct	Search Method	87
		5.3.1	Random search methods	87
		5.3.2	Grid search method	90
		5.3.3	Univariate method	93
		5.3.4	Pattern search methods	94
	5.4	Gradient Search Method		99
		5.4.1	Steepest descent (Cauchy) method	100
		5.4.2	Conjugate gradient (Fletcher–Reeves) method	102
		5.4.3	Newton's method	104
		5.4.4	Marquardt method	106
		5.4.5	Quasi-Newton method	109
		5.4.6	Broydon-Fletcher-Goldfrab-Shanno method	113
	5.5	Levenl	oerg–Marquardt Algorithm	114
Sun	nmary			116
Rev	iew Qu	estions		116
Refe	rences			117
6.	Multi	ivariabl	e Optimization with Constraints	
	6.1	Formulation of Constrained Optimization		119
	6.2	Linear	Programming	122
		6.2.1	Formulation of linear programming problems	122
		6.2.2	Simplex method	127
		6.2.3	Nonsimplex methods	133
		6.2.4	Integer linear programming	139
	6.3	Nonlii	near Programming with Constraints	144
		6.3.1	Problems with equality constraints	144

X • Contents

		6.3.2	Problems with inequality constraints	149
		6.3.3	Convex optimization problems	151
Sur	nmary			154
Rei	Review Questions			154
Ref	References			156
7.	Opti	mizatio	n of Staged and Discrete Processes	
	7.1	Dynar	nic Programming	157
		7.1.1	Components of dynamic programming	158
		7.1.2	Theory of dynamic programming	159
		7.1.3	Description of a multistage decision process	160
	7.2	Intege	r and Mixed Integer Programming	166
		7.2.1	Formulation of MINLP	167
		7.2.2	Generalized Benders Decomposition	169
Sur	nmary			176
Ехе	Exercise			
Ref	erences			178
8.	Some	Advan	ced Topics on Optimization	
	8.1	Stocha	astic Optimization	180
		8.1.1	Uncertainties in process industries	180
		8.1.2	Basic concept of probability theory	182
		8.1.3	Stochastic linear programming	186
		8.1.4	Stochastic nonlinear programming	191
	8.2	Multi-	Objective Optimization	193
		8.2.1	Basic theory of multi-objective optimization	197
		8.2.2	Multi-objective optimization applications in chemical engineering	202
	8.3	Optim	nization in Control Engineering	206
		8.3.1	Real time optimization	206
		8.3.2	Optimal control of a batch reactor	208
		8.3.3	Optimal regulatory control system	212
		8.3.4	Dynamic matrix control	214
Sur	nmary			218
Review Questions		218		
Ref	erences			219
9.	Nont	raditior	nal Optimization	
	9.1	Genet	ic Algorithm	222
		9.1.1	Working principle of GAs	223

				Contents	• X
		9.1.2	Termination		228
9.	.2	Particle	e Swarm Optimization		229
		9.2.1	Working principle		230
		9.2.2	Algorithm		231
		9.2.3	Initialization		231
		9.2.4	Variants of PSO		232
		9.2.5	Stopping criteria		235
		9.2.6	Swarm communication topology		236
9.	.3	Differe	ntial Evolution		241
		9.3.1	DE algorithm		241
		9.3.2	Initialization		242
		9.3.3	Mutation		243
		9.3.4	Crossover		244
		9.3.5	Selection		245
9.	.4	Simula	ted Annealing		245
		9.4.1	Procedure		246
		9.4.2	Applications of SA in chemical engineering		253
Summ	ary				253
Exercis	se				254
Referer	nces				255
10. C	ptin	ptimization of Various Chemical and Biochemical Processes			
1	0.1	Heat E	xchanger Network Optimization		258
		10.1.1	Superstructure		259
		10.1.2	Problem statement		260
		10.1.3	Model formulation		260
1	0.2	Distilla	tion System Optimization		263
1	0.3	Reactor Network Optimization			267
1	0.4	Parame	eter Estimation in Chemical Engineering		271
		10.4.1	Derivation of objective function		271
		10.4.2	Parameter estimation of dynamic system		273
1	0.5	Enviro	nmental Application		276
Summary					281
Review Questions				281	
References					282

xii • Contents

11. Statis	stical Optimization		
11.1	Design of Experiment	284	
	11.1.1 Stages of DOE	285	
	11.1.2 Principle of DOE	286	
	11.1.3 ANOVA study	289	
	11.1.4 Types of experimental design	291	
11.2	Response Surface Methodology	296	
	11.2.1 Analysis of a second order response surface	301	
	11.2.2 Optimization of multiple response processes	303	
Summary		305	
Review Qu	nestions	305	
References		305	
12. Softw	vare Tools for Optimization Processes		
12.1	LINGO	307	
12.2	MATLAB	316	
12.3	MINITAB®	323	
12.4	GAMS	333	
Summary			
Review Qu	uestions	342	
References		342	
Multiple Choice Questions – 1			
Multiple Choice Questions – 2			
Multiple Choice Questions – 3			
Index			